

## REPORT DOCUMENTATION PAGE

AFRL-SR-BL-TR-99-

Public reporting burden for this collection of information is estimated to average 1 hour per response, including the time for reviewing instructions, searching existing data sources, gathering the required information, completing and reviewing the collection of information, and sending the collection of information. Send comments regarding this burden estimate or any other aspect of this collection of information, including suggestions for reducing the burden, to Washington Headquarters Services, Directorate for Information Operations and Reports, 1215 Jefferson Davis Highway, Suite 1204, Arlington, VA 22202-4302, and to the Office of Management and Budget, Paper Project Collection (0185)

Review  
mation

1. AGENCY USE ONLY (Leave blank)		2. REPORT DATE 1 November 1998	3. REPORT TYPE AND DATES COVERED Final Technical Report 1 Jan 95 - 30 Sep 98
4. TITLE AND SUBTITLE Nayesian Aspects of Material Failure, Engineering Reliability, and Software Integrity			5. FUNDING NUMBERS F49620-95-1-0107
6. AUTHOR(S) Nozer D. Singpurwalla			
7. PERFORMING ORGANIZATION NAME(S) AND ADDRESS(ES) George Washington University School of Engineering & Applied Science 707 22nd Street, NW Washington, DC 20052			8. PERFORMING ORGANIZATION REPORT NUMBER
9. SPONSORING/MONITORING AGENCY NAME(S) AND ADDRESS(ES) Air Force Office of Scientific Research Mathematics and Space Sciences 801 N. Randolph Street, Rm 732 Arlington, VA 22203-1977			10. SPONSORING/MONITORING AGENCY REPORT NUMBER  F49620-95-1-0107
11. SUPPLEMENTARY NOTES			
12a. DISTRIBUTION AVAILABILITY STATEMENT Approved for public release; distribution unlimited.			12b. DISTRIBUTION CODE
13. ABSTRACT (Maximum 200 words) Research on using Bayesian statistical methods and on probabilistic modeling of failure processes is described. Emphasis is on developing mathematical models for describing the growth of surface and penny shaped cracks in structural materials and on assessing the integrity of software via a new model for software. Initial work on a paradigm for information fusion is discussed and issues such as sensor reliability, sensor sabotage, adversarial sensors and sensor parleying are introduced.			
14. SUBJECT TERMS Bayesian Statistics, Failure Models, Information Fusion Material, Point Processes, Reliability, Shot-noise, Software Integrity, Stochastic Processes			15. NUMBER OF PAGES 3
			16. PRICE CODE
17. SECURITY CLASSIFICATION OF REPORT Unclassified	18. SECURITY CLASSIFICATION OF THIS PAGE Unclassified	19. SECURITY CLASSIFICATION OF ABSTRACT Unclassified	20. LIMITATION OF ABSTRACT UL

**BAYESIAN ASPECTS OF MATERIAL FAILURE,  
ENGINEERING RELIABILITY, AND SOFTWARE INTEGRITY**

**1. Principal Investigator:** Nozer D. Singpurwalla

**Institution:** The George Washington University  
Department of Operations Research  
School of Engineering and Applied Science  
Washington, DC 20052

**Grant Number:** (AFOSR) F49620-95-1-0107

**2. Research Objectives:**

To develop probabilistic and statistical technology to enhance the state-of-the-art of engineering statistics via a focus on problems that are of interest to the US Air Force. Specific attention is devoted to problems of reliability posed by issues of material failure, software integrity, and information fusion. The emphasis is on Bayesian ideas.

**3. Status of Effort:**

Current efforts have been focused along three directions: mathematical models for describing material failure due to the initiation and growth of microscopic surface, penny shaped, and spherical cracks; mathematical models for assessing and enhancing the integrity of software, and foundational issues of information fusion.

Progress has been made on each of these topics, some of which has resulted in several invited presentations at professional meetings, and some of which has resulted in technical papers that are currently under review. In the area of material failure a mathematical justification of some empirically observed results has been provided and directions for further research have been scoped out. In the area of software integrity a calculus based on binary logic which exploits the internal logic of a software's code has been outlined. With respect to information fusion, a paradigm for accomplishing it in a unified manner has been advocated and its ramifications have been discussed. A comprehensive document which describes the stochastic aspects of software failure is currently being developed; its aim is to summarize all the research that has been supported by the current grant and its predecessors.

19990818 215

#### 4. Accomplishments:

A probabilistic model based on the Bernoulli process for the breaking of electrostatic bonds holding the adjacent particles of a material specimen has been proposed and developed. This model results in the Weibull distribution, as the distribution of surface and penny shaped cracks. The distribution is based on asymptotic considerations and it has been verified by empirical results. Current efforts involved developing an analogous result for spherical voids and gaps in materials. Such cracks and voids diminish the integrity of aircraft structures and impact reliability and readiness. They are also precursors to corrosion of material.

A model for tracking the reliability growth of a software system based on describing the concatenated failure rate function as the sample path of a shot-noise process has been developed. The model generalizes all the salient features of the previous models and has many other attractive properties. However it is very complex and its utilization requires inference based on a Markov Chain Monte Carlo exercise. This work is currently under review for possible publication.

A Mathematical model for sensor fusion based on the Bayesian paradigm has been proposed. Under this paradigm, previously unaddressed topics such as sensor reliability, sensor adversarial behavior, and sensor sabotage can be addressed. It has been shown that sensor consensus after several rounds of parley which has been claimed to be true in the communications engineering literature need not be so.

5. Personnel Supported: Nozer D. Singpurwalla (Faculty)  
Nicholas Lynn (Graduate Student)  
Aaron Keith (Graduate Student under ASSERT)

#### 6. Publications:

- i) Chen, J. and N. D Singpurwalla (1997). Unification of Software Reliability Models via Self-Exciting Point Processes. *Advances in Applied Probability*, 29 2: 337-352.
- ii) Eliasberg, J., N. D. Singpurwalla and S. P. Wilson (1997). Calculating the Reserve for a Time and Usage Indexed Warranty. *Management Science*, 43 7: 966-975.
- iii) Singpurwalla, N. D. (1997). Gamma Processes and Their Generalizations: An Overview. In *Engineering Probabilistic Design and Maintenance for Flood Protection*, (R. Cook, M. Mendel, and H. Vrijling, Eds.), Kluwer Publishers, 67-73.
- iv) Singpurwalla, N. D. and D. Bizup (1997). Probabilistic Aspects of Material Failure. In *Probabilistic Mechanics and Structural Reliability* (D. M. Frangopol and M. Grigoriou, Eds.), American Society of Civil Engineers, NY, 474-477.

- v) Lynn, N. and N. D. Singpurwalla (1997). Burn-in Makes Us Feel Good. *Statistical Science*, 12 1: 13-19.
- vi) Chen, J. and N. D. Singpurwalla (1996). Composite Reliability and Its Hierarchical Bayes Estimation. *Jour. of the Amer. Statist. Assoc.*, 91 436: 1474-1484.
- vii) Lynn, N., N. D. Singpurwalla and A. F. M. Smith (1997). Bayesian Assessment of Network Reliability. *SIAM Review*. To appear.

**7. Interactions/Transitions:**

Currently, I am serving on the Committee for Aircraft Certification of the National Academy of Sciences National Research Council.

**8. New Discoveries, Patents, Inventions: None**

**9. Honors/Awards: None**

AIR FORCE OFFICE OF SCIENTIFIC  
RESEARCH (AFOSR)  
NOTICE OF TRANSMITTAL TO DTIC. THIS  
TECHNICAL REPORT HAS BEEN REVIEWED  
AND IS APPROVED FOR PUBLIC RELEASE  
IWA AFR 190-12. DISTRIBUTION IS  
UNLIMITED.  
YONNE MASON  
STINFO PROGRAM MANAGER